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Saw Swee Hock Public Lecture in Statistics

Statistical models for complex extreme events

by Professor Anthony Davison

Ecole Polytechnique Fédérale de Lausanne
Switzerland

May 18, 2017 (Thursday)
6:00 p.m. - 7:00 p.m.
Rayson Huang Theatre(黃麗松講堂), HKU
Tea Reception at 5:30 p.m.

About the Talk
Awareness of the importance of risk assessment for complex extreme events has greatly increased in recent times. Leading examples of such events are floods and heatwaves, attributed to global change, and crashes in financial markets, often attributed to mis-estimation or mis-understanding of the dependence between financial actors such as banks. Probability models for univariate events are well-established, and those for multivariate events are in principle well-understood, but useful statistical models and efficient methods of inference in more complex settings are less well developed. This talk will give an overview of some recent work in the area, with an emphasis on environmental applications.

About the Speaker
Anthony Davison studied at the University of Oxford and at Imperial College London, and held posts at both of them and at the University of Texas at Austin before taking up his current position at the Ecole Polytechnique Fédérale de Lausanne in 1996. His main current research area is the statistical modelling of rare events, but he has also worked on a variety of other topics in statistical theory and methods, including resampling methods and likelihood inference. He is a fellow of the Institute of Mathematical Statistics and of the American Statistical Association, was awarded the Guy Medal in Silver by the Royal Statistical Society in 2015, and a laurea honoris causa from the University of Padova. He has been Editor of Biometrika since 2008.

For online registration, please go to http://www.saasweb.hku.hk/seminar/20170518.html

All interested are welcome

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